

**Pengaruh Profitabilitas dan Likuiditas terhadap Pengembalian Hasil  
Investasi pada Perusahaan Perbankan di Bursa Efek Indonesia  
(periode tahun 2009-2014)**

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**ABSTRAK**

Penelitian ini bertujuan untuk menganalisis pengaruh profitabilitas dan likuiditas terhadap pengembalian hasil investasi pada perusahaan perbankan di Bursa Efek Indonesia (periode tahun 2009-2014). Variabel independen yang digunakan dalam penelitian ini adalah ROA (Return on Assets), ROE (Return on Equity), LDR (Loan to Deposits Ratio) dan CR (Cash Ratio). Variabel dependen yang digunakan dalam penelitian ini adalah Pengembalian Hasil Investasi.

Penelitian ini dilakukan dengan menggunakan metode kuantitatif terhadap laporan keuangan perusahaan perbankan di Bursa Efek Indonesia selama periode 2009-2014. Dengan metode Purposive Sampling diperoleh 29 sampel perusahaan perbankan, dan data dianalisis dengan menggunakan analisis regresi linear berganda. Model persamaan tersebut diolah menggunakan aplikasi SPSS for windows versi 16.

Hasil dari penelitian ini menunjukkan bahwa ROA (Return on Assets), ROE (Return on Equity) dan CR (Cash Ratio) berpengaruh positif dan signifikan pengembalian hasil investasi, sedangkan variabel LDR (Loan to Deposits Ratio) berpengaruh negatif signifikan terhadap pengembalian hasil investasi pada perusahaan perbankan di Bursa Efek Indonesia (periode tahun 2009-2014).

Kata Kunci : Profitabilitas, Likuiditas, ROA (Return on Assets), ROE (Return on Equity), LDR (Loan to Deposits Ratio), CR (Cash Ratio) dan Pengembalian Hasil Investasi

**The Influence of Profitability and Liquidity on Stock Return in  
Banking Companies Listed in Indonesia Stock Exchange (over the  
period 2009 to 2014)**

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**ABSTRACT**

This study aims to analyze the influence of profitability and liquidity on stock return in the banking companies listed on Indonesia Stock Exchange (over the period of 2009 to 2014). Independent variab~~els~~els used in this study are ROA (Return on Assets), ROE (Return on Equity), LDR (Loan to Deposits Ratio) and CR (Cash Ratio). Dependent variable used in this study is the stock return.

This study use quantitative methods on the financial statements of banking companies on Indonesia Stock Exchange over the period 2009 to 2014. Purposive Sampling is used in this research and obtained 29 samples of banking companies, and the data analyzed use multiple linear regression analysis. Those equation model are processed using spss version 16 application for windows.

The result of this study shows that ROA (Return on Assets), ROE (Return on Equity) and CR (Cash Ratio) have a positive and significant influence on stock return, while the variable LDR (Loan to Deposits Ratio) has a negative significant influence on stock return of banking companies in Indonesia Stock Exchange (over the period 2009 to 2014).

**Keyword** : Profitability, Liquidity, ROA (Return on Assets), ROE (Return on Equity), LDR (Loan to Deposits Ratio), CR (Cash Ratio) and Stock Return.